

Table I

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)			Sum of Squared Difference Squares			Volatility (5)
					Daily Return (1)	Mean Return (2)	(3)			(4)	
7/16/1997	1.018.50	1.022.50	1.018.50	1.018.50							
7/17/1997	1.021.00	1.021.00	1.010.00	1.014.15							
7/18/1997	1.005.15	1.005.15	993.20	993.20							
7/21/1997	986.70	986.70	989.20	993.95							
7/22/1997	1.018.45	1.018.45	1.000.45	1.018.45							
7/23/1997	1.018.45	1.025.95	1.017.45	1.018.45							
7/24/1997	1.023.05	1.023.05	1.009.45	1.023.05							
7/25/1997	1.028.05	1.028.05	1.020.05	1.022.10							
7/28/1997	1.026.10	1.026.10	1.017.40	1.020.85							
7/29/1997	1.025.35	1.025.35	1.015.85	1.024.20							
7/30/1997	1.037.70	1.037.70	1.032.20	1.034.65							
7/31/1997	1.041.15	1.041.15	1.032.15	1.035.45							
8/1/1997	1.030.40	1.037.45	1.020.45	1.030.40							
8/4/1997	1.036.20	1.036.20	1.025.40	1.032.40							
8/5/1997	1.035.60	1.035.60	1.030.10	1.033.65							
8/6/1997	1.043.25	1.043.25	1.032.25	1.041.25							
8/7/1997	1.033.90	1.046.25	1.032.25	1.033.90							
8/8/1997	1.025.90	1.025.90	1.008.90	1.015.65							
8/11/1997	1.021.80	1.021.80	1.011.15	1.021.80							
8/12/1997	1.006.90	1.025.80	1.006.90	1.006.90							
8/13/1997	1.017.90	1.017.90	998.90	1.005.05							
8/14/1997	1.006.30	1.012.05	998.05	1.006.30							
8/15/1997	1.000.30	1.000.30	973.45	973.45							
8/18/1997	995.45	995.45	970.45	993.35							
8/19/1997	1.004.75	1.004.75	992.35	1.004.75							
8/20/1997	1.019.75	1.019.75	1.001.75	1.019.75							
8/21/1997	1.002.85	1.016.75	1.000.75	1.002.85							
8/22/1997	1.002.85	1.004.85	980.00	1.002.85							
8/25/1997	1.000.35	1.011.35	995.85	1.000.35							
8/26/1997	984.00	1.002.85	984.00	984.00							
8/27/1997	997.00	997.00	982.00	991.00							
8/28/1997	975.95	996.00	975.95	975.95							
8/29/1997	979.45	985.45	977.95	979.45							
9/2/1997	1.010.00	1.010.00	988.45	1.010.00							
9/3/1997	1.003.95	1.015.00	1.002.50	1.003.95							
9/4/1997	1.009.90	1.011.95	1.002.35	1.009.90							
9/5/1997	1.008.70	1.019.90	1.000.90	1.008.70							
9/8/1997	1.016.70	1.016.70	1.008.70	1.010.30							
9/9/1997	1.017.30	1.017.30	1.004.30	1.010.95							
9/10/1997	1.007.45	1.007.45	992.20	992.20							
9/11/1997	985.40	1.007.45	977.20	985.40							
9/12/1997	1.003.40	1.003.40	984.40	1.001.40							
9/15/1997	1.008.40	1.008.40	995.40	1.000.40							

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Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)
9/16/1997	1.03040	1.03040	1.01040	1.01040	1.02500
9/17/1997	1.03000	1.03000	1.01900	1.02465	
9/18/1997	1.03865	1.03865	1.02660	1.02660	
9/19/1997	1.03085	1.03085	1.02260	1.02925	
9/22/1997	1.03925	1.03925	1.03325	1.03425	
9/23/1997	1.03325	1.03325	1.02425	1.03110	
9/24/1997	1.03910	1.03910	1.02110	1.02325	
9/25/1997	1.02335	1.02335	1.01530	1.01530	
9/26/1997	1.02530	1.02530	1.02200	1.02200	
9/29/1997	1.03300	1.03300	1.02050	1.02935	
9/30/1997	1.03185	1.03185	1.02185	1.02310	
10/1/1997	1.03410	1.03410	1.02510	1.03200	
10/2/1997	1.03900	1.03900	1.03100	1.03775	
10/3/1997	1.04410	1.05275	1.03275	1.04410	
10/6/1997	1.05210	1.05210	1.04760	1.05015	
10/7/1997	1.06115	1.06115	1.04915	1.05700	
10/8/1997	1.05010	1.05800	1.04200	1.05010	
10/9/1997	1.05110	1.05110	1.03810	1.04610	
10/10/1997	1.04410	1.04480	1.03710	1.04480	
10/13/1997	1.04455	1.04930	1.04330	1.04455	
10/14/1997	1.04570	1.04855	1.03805	1.04570	
10/15/1997	1.04520	1.04520	1.03670	1.04170	
10/16/1997	1.04920	1.04920	1.02370	1.02670	
10/17/1997	1.01555	1.02270	1.00670	1.01555	
10/20/1997	1.03055	1.03055	1.01455	1.02950	
10/21/1997	1.04550	1.04875	1.03950	1.04875	
10/22/1997	1.04675	1.04675	1.04075	1.04335	
10/23/1997	1.03335	1.03335	1.02035	1.02305	
10/24/1997	1.03305	1.03305	1.00985	1.00985	
10/27/1997	939.85	1.01000	939.85	939.85	
10/28/1997	992.85	992.85	914.85	989.85	
10/29/1997	1.00485	1.00485	983.85	987.00	
10/30/1997	989.50	989.50	964.50	964.50	
10/31/1997	987.50	987.50	972.50	984.50	
11/3/1997	1.00650	1.00830	993.50	1.00830	
11/4/1997	1.00930	1.00930	1.00030	1.00590	
11/5/1997	1.01110	1.01890	1.00540	1.01110	
11/6/1997	1.00910	1.00910	1.00310	1.00620	
11/7/1997	995.20	995.20	995.20	995.20	
11/10/1997	990.20	1.00370	987.20	990.20	
11/11/1997	989.20	995.70	987.70	989.20	
11/12/1997	990.00	990.00	967.80	967.80	
11/13/1997	981.80	981.80	965.80	979.40	

VOL Calculation

VOL Trading

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
11/14/1997	995.50	995.50	978.40	995.50						
11/17/1997	1,016.50	1,016.50	1,009.50	1,013.40						
11/18/1997	1,006.40	1,013.90	1,003.90	1,006.40						
11/19/1997	1,014.40	1,014.40	1,003.40	1,011.60						
11/20/1997	1,029.60	1,029.60	1,024.60	1,027.00						
11/21/1997	1,032.00	1,034.00	1,023.00	1,034.00						
11/24/1997	1,024.00	1,028.00	1,014.00	1,014.00						
11/25/1997	1,021.00	1,021.00	1,011.50	1,016.70						
11/26/1997	1,023.70	1,023.70	1,018.70	1,019.80						
11/28/1997	1,019.80	1,026.80	1,019.80	1,019.80						
12/1/1997	1,042.80	1,045.70	1,025.80	1,045.70						
12/2/1997	1,045.90	1,045.90	1,038.20	1,041.10						
12/3/1997	1,050.10	1,050.10	1,034.10	1,044.10						
12/4/1997	1,051.10	1,051.10	1,040.90	1,044.00						
12/5/1997	1,057.00	1,057.00	1,038.00	1,054.60						
12/8/1997	1,055.10	1,055.10	1,049.60	1,053.00						
12/9/1997	1,052.00	1,052.00	1,044.00	1,047.20						
12/10/1997	1,044.20	1,044.20	1,032.20	1,038.90						
12/11/1997	1,030.90	1,030.90	1,021.00	1,021.00						
12/12/1997	1,027.00	1,027.00	1,015.00	1,021.20						
12/15/1997	1,032.20	1,032.20	1,021.00	1,028.40						
12/16/1997	1,031.50	1,038.90	1,031.40	1,034.20						
12/17/1997	1,039.20	1,039.20	1,030.20	1,030.90						
12/18/1997	1,029.40	1,029.40	1,015.90	1,019.90						
12/19/1997	1,014.90	1,014.90	989.90	1,010.80						
12/22/1997	1,020.80	1,020.80	1,009.80	1,016.30						
12/23/1997	1,017.30	1,017.30	997.50	997.50						
12/24/1997	1,004.50	1,004.50	994.70	994.70						
12/26/1997	998.70	1,001.70	998.70	998.70						
12/29/1997	1,019.20	1,019.20	1,019.20	1,019.20						
12/30/1997	1,033.20	1,033.20	1,014.20	1,033.20						
12/31/1997	1,037.20	1,037.20	1,029.20	1,033.20						
1/2/1998	1,035.20	1,037.70	1,028.20	1,037.70						
1/5/1998	1,044.70	1,044.70	1,030.70	1,039.70						
1/6/1998	1,024.70	1,024.70	1,024.70	1,024.70						
1/12/1998	992.40	992.40	962.70	992.40						
1/13/1998	1,006.40	1,007.10	999.40	1,007.10						
1/18/1998	1,019.90	1,019.90	1,010.70	1,010.70						
1/19/1998	1,011.70	1,011.70	973.70	973.70						
1/12/1998	992.40	992.40	962.70	992.40						
1/13/1998	1,006.40	1,007.10	999.40	1,007.10						
1/14/1998	1,013.60	1,013.60	1,002.60	1,011.70						
1/15/1998	1,010.70	1,010.70	1,003.40	1,003.40						
1/16/1998	1,018.40	1,018.40	1,012.40	1,017.50						

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)
1/20/1998	1,034.50	1,035.20	1,020.50	1,035.20	
1/21/1998	1,031.20	1,031.20	1,020.20	1,025.70	
1/22/1998	1,024.70	1,024.70	1,014.70	1,016.20	
1/23/1998	1,016.20	1,022.20	1,004.20	1,015.10	
1/26/1998	1,015.10	1,018.60	1,011.10	1,014.10	
1/27/1998	1,024.00	1,029.10	1,012.60	1,024.00	
1/28/1998	1,033.00	1,033.00	1,028.00	1,033.00	
1/29/1998	1,033.00	1,049.00	1,032.00	1,038.00	
1/30/1998	1,044.00	1,044.00	1,037.00	1,038.70	
2/2/1998	1,060.20	1,060.20	1,054.70	1,057.20	
2/3/1998	1,064.70	1,064.70	1,055.20	1,063.90	
2/4/1998	1,068.00	1,068.00	1,055.90	1,062.10	
2/5/1998	1,071.10	1,071.10	1,058.10	1,062.10	
2/6/1998	1,071.10	1,071.20	1,063.60	1,071.20	
2/9/1998	1,072.70	1,072.70	1,062.20	1,068.60	
2/10/1998	1,080.10	1,080.10	1,069.10	1,077.70	
2/11/1998	1,078.20	1,078.20	1,073.20	1,076.80	
2/12/1998	1,082.80	1,082.80	1,064.80	1,080.90	
2/13/1998	1,080.90	1,080.90	1,075.70	1,075.70	
2/17/1998	1,085.70	1,085.70	1,077.70	1,080.10	
2/18/1998	1,090.10	1,090.10	1,078.10	1,088.40	
2/19/1998	1,088.50	1,088.50	1,081.40	1,086.00	
2/20/1998	1,092.80	1,095.00	1,081.00	1,092.80	
2/23/1998	1,098.30	1,098.30	1,089.30	1,096.50	
2/24/1998	1,101.50	1,101.50	1,086.50	1,089.00	
2/25/1998	1,104.50	1,104.50	1,092.50	1,102.60	
2/26/1998	1,109.60	1,109.60	1,100.60	1,109.60	
2/27/1998	1,107.10	1,112.10	1,105.10	1,107.10	
3/2/1998	1,113.60	1,113.60	1,103.10	1,106.80	
3/3/1998	1,112.30	1,112.90	1,102.30	1,112.90	
3/4/1998	1,109.90	1,109.90	1,101.40	1,104.90	
3/5/1998	1,099.90	1,099.90	1,089.90	1,094.80	
3/6/1998	1,114.80	1,115.20	1,100.30	1,115.20	
3/9/1998	1,112.10	1,117.70	1,110.20	1,112.10	
3/10/1998	1,118.20	1,125.10	1,117.10	1,124.20	
3/11/1998	1,127.90	1,130.70	1,125.20	1,127.90	
3/12/1998	1,132.90	1,132.90	1,123.90	1,131.70	
3/13/1998	1,136.70	1,136.70	1,126.50	1,128.70	
3/16/1998	1,142.20	1,142.20	1,132.70	1,139.60	
3/17/1998	1,143.10	1,143.10	1,134.10	1,141.10	
3/18/1998	1,144.60	1,145.10	1,137.10	1,145.10	
3/19/1998	1,147.60	1,148.60	1,143.60	1,148.60	
3/20/1998	1,158.90	1,160.60	1,147.60	1,158.90	

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)
3/23/1998	1,160.90	1,160.90	1,152.90	1,156.00	
3/24/1998	1,166.00	1,166.00	1,164.50	1,165.10	
3/25/1998	1,172.10	1,172.10	1,152.10	1,162.20	
3/26/1998	1,166.20	1,166.20	1,156.70	1,159.80	
3/27/1998	1,157.00	1,165.80	1,152.80	1,157.00	
3/30/1998	1,159.50	1,159.50	1,149.50	1,154.80	
3/31/1998	1,171.50	1,171.50	1,156.80	1,159.80	
4/1/1998	1,169.30	1,169.30	1,154.30	1,168.60	
4/2/1998	1,183.60	1,183.60	1,168.10	1,181.70	
4/3/1998	1,187.70	1,187.70	1,179.70	1,184.60	
4/6/1998	1,192.60	1,192.60	1,176.90	1,176.90	
4/7/1998	1,177.40	1,177.40	1,160.90	1,168.50	
4/8/1998	1,159.70	1,170.50	1,156.50	1,159.70	
4/9/1998	1,168.70	1,168.70	1,163.70	1,167.80	
4/13/1998	1,170.80	1,170.80	1,156.80	1,166.00	
4/14/1998	1,174.20	1,174.20	1,165.80	1,174.20	
4/15/1998	1,177.70	1,177.70	1,170.20	1,177.50	
4/16/1998	1,164.50	1,173.50	1,161.50	1,164.50	
4/17/1998	1,179.50	1,179.70	1,162.00	1,179.70	
4/20/1998	1,181.70	1,181.70	1,173.70	1,178.70	
4/21/1998	1,185.50	1,185.70	1,175.70	1,185.50	
4/22/1998	1,190.50	1,190.50	1,184.50	1,187.10	
4/23/1998	1,186.60	1,186.60	1,176.10	1,176.70	
4/24/1998	1,162.50	1,180.70	1,160.20	1,162.50	
4/27/1998	1,142.50	1,142.50	1,132.50	1,142.50	
4/28/1998	1,152.00	1,152.00	1,136.60	1,140.70	
4/29/1998	1,153.20	1,153.20	1,139.70	1,146.80	
4/30/1998	1,174.00	1,174.00	1,165.00	1,169.70	
5/1/1998	1,180.10	1,180.10	1,168.70	1,180.10	
5/4/1998	1,187.10	1,187.10	1,177.10	1,178.30	
5/5/1998	1,175.30	1,175.30	1,165.80	1,170.30	
5/6/1998	1,174.30	1,174.30	1,156.20	1,156.20	
5/7/1998	1,147.20	1,158.20	1,147.20	1,147.20	
5/8/1998	1,166.20	1,166.20	1,156.70	1,164.50	
5/11/1998	1,172.50	1,172.50	1,156.50	1,161.60	
5/12/1998	1,171.60	1,171.60	1,157.60	1,171.50	
5/13/1998	1,176.50	1,176.50	1,168.50	1,173.60	
5/14/1998	1,178.10	1,178.10	1,166.10	1,169.10	
5/15/1998	1,173.10	1,173.10	1,160.10	1,162.10	
5/18/1998	1,158.10	1,167.10	1,152.10	1,158.10	
5/19/1998	1,167.60	1,167.60	1,158.00	1,165.50	
5/20/1998	1,174.00	1,174.00	1,161.00	1,174.00	
5/21/1998	1,178.50	1,178.50	1,165.00	1,168.00	

Futures Data

Date	Open	High	Low	Settle	Vol
5/22/1998	1,163.50	1,171.00	1,160.50	1,163.50	
5/26/1998	1,163.00	1,163.00	1,143.50	1,143.50	
5/27/1998	1,147.50	1,147.50	1,120.80	1,145.30	
5/28/1998	1,151.30	1,151.30	1,139.80	1,149.30	
5/29/1998	1,155.30	1,155.30	1,139.50	1,139.50	
6/1/1998	1,143.50	1,149.50	1,135.50	1,143.50	
6/2/1998	1,143.70	1,150.50	1,138.50	1,143.70	
6/3/1998	1,148.20	1,148.20	1,125.70	1,125.70	
6/4/1998	1,127.00	1,145.70	1,127.00	1,145.10	
6/5/1998	1,165.60	1,165.90	1,144.60	1,165.90	
6/8/1998	1,172.00	1,172.00	1,164.40	1,166.00	
6/9/1998	1,169.00	1,171.00	1,161.00	1,169.00	
6/10/1998	1,173.10	1,177.50	1,159.50	1,161.70	
6/11/1998	1,164.20	1,164.20	1,139.50	1,139.50	
6/12/1998	1,134.50	1,148.00	1,127.00	1,147.00	
6/15/1998	1,132.50	1,142.00	1,117.00	1,119.70	
6/16/1998	1,134.70	1,134.70	1,121.20	1,134.60	
6/17/1998	1,157.50	1,161.10	1,148.10	1,158.40	
6/18/1998	1,158.50	1,158.50	1,152.40	1,154.40	
6/19/1998	1,159.90	1,159.90	1,143.40	1,148.20	
6/22/1998	1,156.70	1,156.70	1,147.70	1,152.70	VOL
6/23/1998	1,166.10	1,166.70	1,160.20	1,166.10	(Start of
6/24/1998	1,183.60	1,183.60	1,162.50	1,182.20	Anti)
6/25/1998	1,180.10	1,189.70	1,175.70	1,180.10	Anti)
6/26/1998	1,180.50	1,185.10	1,179.10	1,184.20	Anti)
6/29/1998	1,188.00	1,193.50	1,185.00	1,188.30	Anti)
6/30/1998	1,188.50	1,188.50	1,178.30	1,179.90	Anti)
7/1/1998	1,196.00	1,196.00	1,183.00	1,193.60	Anti)
7/2/1998	1,195.10	1,195.10	1,189.60	1,195.00	Anti)
7/6/1998	1,207.30	1,207.30	1,193.30	1,206.90	Anti)
7/7/1998	1,208.40	1,208.40	1,200.10	1,204.80	Anti)
7/8/1998	1,204.50	1,215.80	1,204.50	1,213.50	Anti)
7/9/1998	1,214.50	1,214.50	1,203.50	1,205.80	Anti)
7/10/1998	1,215.50	1,215.50	1,197.80	1,210.60	Anti)
7/13/1998	1,214.40	1,214.40	1,208.60	1,212.00	Anti)
7/14/1998	1,227.00	1,227.00	1,218.00	1,224.80	Anti)
7/15/1998	1,229.80	1,229.80	1,221.30	1,222.20	Anti)
7/16/1998	1,232.20	1,232.20	1,217.20	1,230.30	Anti)
7/17/1998	1,233.00	1,236.30	1,229.80	1,233.10	Anti)
7/20/1998	1,238.10	1,238.10	1,226.10	1,232.60	Anti)
7/21/1998	1,234.50	1,235.60	1,208.60	1,211.30	Anti)
7/22/1998	1,213.80	1,213.80	1,201.30	1,210.50	Anti)
7/23/1998	1,195.80	1,211.50	1,185.00	1,185.00	Anti)

VOL Status

VOL Begins Trading
(Start of anticipatory period)

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference	Sum of Squares	Volatility (5)
7/24/1998	1,194.00	1,194.00	1,173.50	1,184.40	Anticipatory Period					Market Price
7/27/1998	1,192.40	1,192.40	1,172.40	1,190.20	Anticipatory Period					Market Price
7/28/1998	1,188.00	1,188.00	1,163.20	1,172.30	Anticipatory Period					Market Price
7/29/1998	1,182.00	1,182.00	1,164.50	1,166.30	Anticipatory Period					Market Price
7/30/1998	1,183.50	1,183.50	1,183.50	1,183.50	Anticipatory Period					Market Price
7/31/1998	1,160.30	1,186.00	1,157.00	1,160.30	Anticipatory Period					Market Price
8/3/1998	1,164.80	1,164.80	1,152.30	1,154.40	Anticipatory Period					Market Price
8/4/1998	1,161.40	1,161.40	1,107.40	1,107.80	Anticipatory Period					Market Price
8/5/1998	1,124.30	1,124.30	1,095.00	1,122.90	Anticipatory Period					Market Price
8/6/1998	1,130.90	1,130.90	1,112.90	1,127.50	Anticipatory Period					Market Price
8/7/1998	1,127.50	1,142.50	1,124.50	1,129.80	Anticipatory Period					Market Price
8/10/1998	1,132.80	1,132.80	1,121.00	1,123.80	Anticipatory Period					Market Price
8/11/1998	1,109.80	1,109.80	1,095.10	1,105.50	Anticipatory Period					Market Price
8/12/1998	1,124.00	1,125.10	1,112.50	1,125.10	Anticipatory Period					Market Price
8/13/1998	1,132.10	1,132.10	1,110.40	1,110.40	Anticipatory Period					Market Price
8/14/1998	1,123.40	1,123.40	1,094.40	1,096.40	Anticipatory Period					Market Price
8/17/1998	1,121.40	1,121.40	1,093.90	1,118.80	Anticipatory Period					Market Price
8/18/1998	1,129.50	1,141.60	1,122.80	1,141.60	Anticipatory Period					Market Price
8/19/1998	1,138.40	1,138.40	1,138.40	1,138.40	Anticipatory Period					Market Price
8/20/1998	1,129.90	1,138.90	1,128.40	1,129.90	Anticipatory Period					Market Price
8/21/1998	1,122.90	1,122.90	1,092.00	1,121.40	Anticipatory Period					Market Price
8/24/1998	1,128.20	1,132.40	1,119.40	1,128.20	Anticipatory Period					Market Price
8/25/1998	1,145.80	1,145.80	1,124.20	1,130.40	Anticipatory Period					Market Price
8/26/1998	1,130.50	1,130.50	1,113.40	1,122.20	Anticipatory Period					Market Price
8/27/1998	1,067.30	1,109.20	1,067.20	1,067.30	Anticipatory Period					Market Price
8/28/1998	1,070.00	1,087.30	1,054.30	1,062.20	Anticipatory Period					Market Price
8/31/1998	980.30	1,068.70	977.20	980.30	Anticipatory Period					Market Price
9/1/1998	1,031.30	1,031.30	965.30	1,028.40	Anticipatory Period					Market Price
9/2/1998	1,043.40	1,043.40	1,016.40	1,019.60	Anticipatory Period					Market Price
9/3/1998	1,020.60	1,020.60	993.60	1,014.20	Anticipatory Period					Market Price
9/4/1998	1,021.20	1,021.20	987.20	1,004.20	Anticipatory Period					Market Price
9/8/1998	1,058.20	1,058.20	1,024.20	1,058.30	Anticipatory Period					Market Price
9/9/1998	1,058.80	1,058.80	1,032.30	1,032.30	Anticipatory Period					Market Price
9/10/1998	997.30	1,016.30	994.30	997.30	Anticipatory Period					Market Price
9/11/1998	1,042.30	1,042.30	996.30	1,042.30	Anticipatory Period					Market Price
9/14/1998	1,060.00	1,070.30	1,057.30	1,060.60	Anticipatory Period					Market Price
9/15/1998	1,069.60	1,069.60	1,052.60	1,066.60	Anticipatory Period					Market Price
9/16/1998	1,080.00	1,080.00	1,058.60	1,078.60	Anticipatory Period					Market Price
9/17/1998	1,056.60	1,056.60	1,045.60	1,048.30	Anticipatory Period					Market Price
9/18/1998	1,051.80	1,051.80	1,039.80	1,050.10	Anticipatory Period					Market Price
9/21/1998	1,031.00	1,056.10	1,019.10	1,049.50	Anticipatory Period					Market Price
9/22/1998	1,064.50	1,064.50	1,050.50	1,058.80	Anticipatory Period					Market Price
9/23/1998	1,098.80	1,098.80	1,065.80	1,097.50	Anticipatory Period					Market Price

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference	Sum of Squares	Volatility (5)
9/24/1998	1.095.50	1.095.50	1.093.50	1.093.50	1.072.90					Market Price
9/25/1998	1.082.90	1.082.90	1.082.90	1.083.50	1.075.90	1.070.20				Market Price
9/28/1998	1.084.00	1.084.00	1.084.00	1.084.20	1.071.20	1.082.70				Market Price
9/29/1998	1.082.50	1.082.50	1.082.50	1.086.70	1.064.70	1.076.20				Market Price
9/30/1998	1.066.20	1.066.20	1.066.20	1.066.20	1.041.50	1.043.60				Market Price
10/1/1998	1.037.60	1.037.60	1.037.60	1.037.60	1.006.10	1.011.00				Market Price
10/2/1998	1.031.00	1.031.00	1.031.00	1.031.00	997.00	1.030.20				Market Price
10/5/1998	1.005.50	1.005.50	1.005.50	1.022.20	988.20	1.010.80				Market Price
10/6/1998	1.033.00	1.033.00	1.033.00	1.033.00	1.000.80	1.010.80				Market Price
10/7/1998	1.022.30	1.022.30	1.022.30	1.022.30	981.80	995.50				Market Price
10/8/1998	982.50	982.50	982.50	985.30	947.50	985.30				Market Price
10/9/1998	1.010.30	1.010.30	1.010.30	1.010.30	965.30	1.008.50				Market Price
10/12/1998	1.037.00	1.037.00	1.037.00	1.037.00	1.020.50	1.022.00				Market Price
10/13/1998	1.019.90	1.019.90	1.025.00	1.025.00	1.013.50	1.019.90				Market Price
10/14/1998	1.038.90	1.038.90	1.038.90	1.038.90	1.011.90	1.028.30				Market Price
10/15/1998	1.042.50	1.042.50	1.042.50	1.094.30	1.022.30	1.082.00				Market Price
10/16/1998	1.089.00	1.089.00	1.089.00	1.089.00	1.074.00	1.083.50				Market Price
10/19/1998	1.090.50	1.090.50	1.090.50	1.090.50	1.078.50	1.087.60				Market Price
10/20/1998	1.109.60	1.109.60	1.109.60	1.109.60	1.087.60	1.092.40				Market Price
10/21/1998	1.085.50	1.085.50	1.085.50	1.098.40	1.084.40	1.091.70				Market Price
10/22/1998	1.106.50	1.106.50	1.106.50	1.106.50	1.086.50	1.105.80				Market Price
10/23/1998	1.095.00	1.095.00	1.102.80	1.092.80	1.092.80	1.092.80				Market Price
10/26/1998	1.107.80	1.107.80	1.107.80	1.107.80	1.092.70	1.099.80				Market Price
10/27/1998	1.093.20	1.093.20	1.112.80	1.089.30	1.093.20					Market Price
10/28/1998	1.089.70	1.089.70	1.096.20	1.084.20	1.089.70					Market Price
10/29/1998	1.113.70	1.113.70	1.115.50	1.088.70	1.115.50					Market Price
10/30/1998	1.123.00	1.123.00	1.128.50	1.117.50	1.124.40					Market Price
11/2/1998	1.129.00	1.129.00	1.141.00	1.125.40	1.141.00					Market Price
11/3/1998	1.138.00	1.138.00	1.142.00	1.132.00	1.133.60					Market Price
11/4/1998	1.153.50	1.153.50	1.153.50	1.134.60	1.144.80					Market Price
11/5/1998	1.161.00	1.161.00	1.161.00	1.133.80	1.160.80					Market Price
11/6/1998	1.160.00	1.160.00	1.168.80	1.156.80	1.168.80					Market Price
11/9/1998	1.162.80	1.162.80	1.162.80	1.149.80	1.157.20					Market Price
11/10/1998	1.160.20	1.160.20	1.160.20	1.149.40	1.149.40					Market Price
11/11/1998	1.146.60	1.146.60	1.161.40	1.142.40	1.146.60					Market Price
11/12/1998	1.149.10	1.149.10	1.149.10	1.138.60	1.144.30					Market Price
11/13/1998	1.153.30	1.153.30	1.154.00	1.143.80	1.154.00					Market Price
11/16/1998	1.164.00	1.164.00	1.164.00	1.151.50	1.163.70					Market Price
11/17/1998	1.171.00	1.171.00	1.176.00	1.153.70	1.164.70					Market Price
11/18/1998	1.172.00	1.172.00	1.172.00	1.156.50	1.171.10					Market Price
11/19/1998	1.172.50	1.172.50	1.180.10	1.168.10	1.179.90					Market Price
11/20/1998	1.184.00	1.184.00	1.190.50	1.179.40	1.189.00					Market Price
11/23/1998	1.208.30	1.208.30	1.217.00	1.193.00	1.216.30					Market Price

Futures Data		VOL Status						VOL Calculation					
Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference	Sum of Squares (3)	Volatility (4)	Volatility (5)		
11/24/1998	1,217.40	1,217.40	1,206.80	1,209.20	Anticipatory Period							Market Price	
11/25/1998	1,210.50	1,213.20	1,205.20	1,208.60	Anticipatory Period							Market Price	
11/27/1998	1,218.60	1,218.60	1,214.60	1,216.80	Anticipatory Period							Market Price	
11/30/1998	1,203.20	1,214.80	1,184.40	1,184.40	Anticipatory Period							Market Price	
12/1/1998	1,177.00	1,200.80	1,173.90	1,196.20	Anticipatory Period							Market Price	
12/2/1998	1,198.70	1,198.70	1,182.20	1,194.30	Anticipatory Period							Market Price	
12/3/1998	1,174.50	1,201.80	1,172.80	1,174.50	Anticipatory Period							Market Price	
12/4/1998	1,193.00	1,206.00	1,184.50	1,202.30	Anticipatory Period							Market Price	
12/7/1998	1,213.30	1,213.30	1,200.30	1,210.00	Anticipatory Period							Market Price	
12/8/1998	1,213.50	1,219.00	1,195.00	1,204.00	Anticipatory Period							Market Price	
12/9/1998	1,200.50	1,209.00	1,199.00	1,207.10	Anticipatory Period							Market Price	
12/10/1998	1,195.00	1,207.60	1,188.10	1,188.80	Anticipatory Period							Market Price	
12/11/1998	1,180.00	1,192.50	1,176.30	1,185.50	Anticipatory Period							Market Price	
12/14/1998	1,180.00	1,181.50	1,157.50	1,158.20	Anticipatory Period							Market Price	
12/15/1998	1,168.00	1,187.50	1,164.70	1,185.20	Anticipatory Period							Market Price	
12/16/1998	1,187.50	1,189.00	1,176.20	1,185.00	Anticipatory Period							Market Price	
12/17/1998	1,192.00	1,203.00	1,192.00	1,202.70	Anticipatory Period							Market Price	
12/18/1998	1,203.00	1,212.00	1,201.00	1,207.80	Anticipatory Period							Market Price	
12/19/1998	1,212.00	1,234.50	1,212.00	1,225.40	Anticipatory Period							Market Price	
12/22/1998	1,226.50	1,232.00	1,214.00	1,226.80	Anticipatory Period							Market Price	
12/23/1998	1,235.50	1,254.50	1,229.80	1,253.80	Anticipatory Period							Market Price	
12/24/1998	1,251.50	1,253.70	1,248.30	1,250.70	Anticipatory Period							Market Price	
12/28/1998	1,243.00	1,254.00	1,243.00	1,244.80	Anticipatory Period							Market Price	
12/29/1998	1,246.70	1,266.50	1,243.50	1,266.00	Anticipatory Period							Market Price	
12/30/1998	1,259.50	1,267.50	1,253.00	1,253.50	Anticipatory Period							Market Price	
12/31/1998	1,255.50	1,259.40	1,246.30	1,257.10	Anticipatory Period							Market Price	
1/4/1999	1,246.00	1,272.50	1,242.00	1,252.40	Anticipatory Period							Market Price	
1/5/1999	1,258.20	1,269.00	1,251.00	1,264.90	Anticipatory Period							Market Price	
1/6/1999	1,274.00	1,297.00	1,274.00	1,292.30	Anticipatory Period							Market Price	
1/7/1999	1,283.00	1,292.50	1,280.00	1,289.90	Anticipatory Period							Market Price	
1/8/1999	1,300.50	1,302.50	1,285.00	1,299.20	Anticipatory Period							Market Price	
1/11/1999	1,294.50	1,295.50	1,274.50	1,286.10	Anticipatory Period							Market Price	
1/12/1999	1,274.50	1,281.00	1,259.00	1,263.00	Anticipatory Period							Market Price	
1/13/1999	1,236.00	1,268.50	1,222.00	1,250.80	Anticipatory Period							Market Price	
1/14/1999	1,251.50	1,256.50	1,228.00	1,230.60	Anticipatory Period							Market Price	
1/15/1999	1,242.00	1,262.00	1,238.50	1,260.40	Anticipatory Period							Market Price	
1/19/1999	1,270.00	1,273.50	1,253.30	1,268.80	Anticipatory Period							Market Price	
1/20/1999	1,278.50	1,295.00	1,270.00	1,280.10	Anticipatory Period							Market Price	
1/21/1999	1,267.00	1,274.50	1,244.00	1,244.50	Anticipatory Period							Market Price	
1/22/1999	1,239.00	1,255.00	1,235.50	1,243.50	Anticipatory Period							Market Price	
1/25/1999	1,249.50	1,266.50	1,236.50	1,255.20	Anticipatory Period							Market Price	
1/26/1999	1,256.50	1,277.20	1,253.00	1,277.20	Anticipatory Period							Market Price	
1/27/1999	1,280.80	1,280.80	1,259.00	1,260.60	Anticipatory Period							Market Price	

VOL Status

VOL Calculation

vol *Trading*

Date	Open	High	Low	Settle	Vol Begins (6/22/1998)	Return (1) Daily	Return (2) Month	Return (3) Year	Return (4) 5 Years	Return (5) 10 Years
1/28/1999	1,271.50	1,285.00	1,270.00	1,277.40	Anticipatory Period					Market Price
1/29/1999	1,287.00	1,298.50	1,272.00	1,293.50	Anticipatory Period					Market Price
2/1/1999	1,300.00	1,302.00	1,286.00	1,286.20	Anticipatory Period					Market Price
2/2/1999	1,278.00	1,287.00	1,263.90	1,277.20	Anticipatory Period					Market Price
2/3/1999	1,276.50	1,294.00	1,272.00	1,290.50	Anticipatory Period					Market Price
2/4/1999	1,289.00	1,289.00	1,265.20	1,271.10	Anticipatory Period					Market Price
2/5/1999	1,270.50	1,271.00	1,248.00	1,255.20	Anticipatory Period					Market Price
2/8/1999	1,262.50	1,263.00	1,249.00	1,259.00	Anticipatory Period					Market Price
2/9/1999	1,259.30	1,259.30	1,230.00	1,230.50	Anticipatory Period					Market Price
2/10/1999	1,229.50	1,242.50	1,226.50	1,236.90	Anticipatory Period					Market Price
2/11/1999	1,243.00	1,275.00	1,239.00	1,274.30	Anticipatory Period					Market Price
2/12/1999	1,264.20	1,266.50	1,240.00	1,249.90	Anticipatory Period					Market Price
2/16/1999	1,258.00	1,269.00	1,248.00	1,253.90	Anticipatory Period					Market Price
2/17/1999	1,244.50	1,265.50	1,236.00	1,241.00	Anticipatory Period					Market Price
2/18/1999	1,244.50	1,254.00	1,236.50	1,250.00	Anticipatory Period					Market Price
2/19/1999	1,251.00	1,264.00	1,247.00	1,255.20	Anticipatory Period					Market Price
2/22/1999	1,255.00	1,288.00	1,253.00	1,286.40	Anticipatory Period					Market Price
2/23/1999	1,286.00	1,297.00	1,279.00	1,287.40	Anticipatory Period					Market Price
2/24/1999	1,287.50	1,299.00	1,262.00	1,265.20	Anticipatory Period					Market Price
2/25/1999	1,261.00	1,263.50	1,238.20	1,253.40	Anticipatory Period					Market Price
2/26/1999	1,261.00	1,261.50	1,240.00	1,247.50	Anticipatory Period					Market Price
3/1/1999	1,247.50	1,253.00	1,236.00	1,250.90	Anticipatory Period					Market Price
3/2/1999	1,254.50	1,263.00	1,234.00	1,241.40	Anticipatory Period					Market Price
3/3/1999	1,242.00	1,246.50	1,229.00	1,245.90	Anticipatory Period					Market Price
3/4/1999	1,249.00	1,265.00	1,243.00	1,261.80	Anticipatory Period					Market Price
3/5/1999	1,283.10	1,291.00	1,277.00	1,290.90	Anticipatory Period					Market Price
3/8/1999	1,291.50	1,298.00	1,285.10	1,295.80	Anticipatory Period					Market Price
3/9/1999	1,294.00	1,309.00	1,288.50	1,292.30	Anticipatory Period					Market Price
3/10/1999	1,294.00	1,302.00	1,288.00	1,301.40	Anticipatory Period					Market Price
3/11/1999	1,305.00	1,320.50	1,298.00	1,317.00	Anticipatory Period					Market Price
3/12/1999	1,317.20	1,320.40	1,301.50	1,303.80	Anticipatory Period					Market Price
3/15/1999	1,305.10	1,322.00	1,303.00	1,319.20	Anticipatory Period					Market Price
3/16/1999	1,318.70	1,325.00	1,315.00	1,318.90	Anticipatory Period					Market Price
3/17/1999	1,318.50	1,318.80	1,304.20	1,311.80	Anticipatory Period					Market Price
3/18/1999	1,311.40	1,332.50	1,301.60	1,331.20	Pure anticipatory period ends					Market Price
3/19/1999	1,331.60	1,338.50	1,308.00	1,309.50	Realized period starts					Market Price
3/22/1999	1,307.90	1,316.50	1,305.50	1,311.20	(mix of anticipatory and realized)	-3.01%	-1.44%	0.000247	0.000000	25.38%
3/23/1999	1,311.60	1,312.30	1,267.00	1,272.30	(mix of anticipatory and realized)	0.57%	-0.77%	0.000180	0.0000427	23.60%
3/24/1999	1,273.10	1,281.50	1,267.50	1,279.60	(mix of anticipatory and realized)	1.89%	-0.11%	0.000398	0.0000824	26.78%
3/25/1999	1,280.80	1,304.90	1,280.00	1,304.00	(mix of anticipatory and realized)	-0.54%	-0.19%	0.000012	0.0000836	23.36%
3/26/1999	1,303.80	1,304.50	1,287.50	1,297.00	(mix of anticipatory and realized)	1.43%	0.08%	0.000183	0.001019	23.07%
3/29/1999	1,294.40	1,323.80	1,292.80	1,315.70	(mix of anticipatory and realized)	0.00%	0.07%	0.000000	0.001020	21.06%
3/30/1999	1,316.00	1,320.50	1,305.40	1,315.70	(mix of anticipatory and realized)	0.00%	0.07%	0.000000	0.001020	21.06%

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Val Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference	Sum of Squares	Volatility (5)
3/31/1999	1,314.80	1,324.50	1,292.50	1,293.30	(mix of anticipatory and realized)	-1.72%	-0.16%	0.000244	0.001264	21.71%
4/1/1999	1,293.10	1,305.00	1,291.50	1,302.70	(mix of anticipatory and realized)	0.72%	-0.06%	0.000061	0.001325	20.79%
4/5/1999	1,307.50	1,333.90	1,307.50	1,333.40	(mix of anticipatory and realized)	2.33%	0.18%	0.000462	0.001787	22.76%
4/6/1999	1,332.90	1,337.50	1,320.50	1,330.50	(mix of anticipatory and realized)	-0.22%	0.14%	0.000013	0.001800	21.67%
4/7/1999	1,329.70	1,340.50	1,322.00	1,338.50	(mix of anticipatory and realized)	0.60%	0.18%	0.000017	0.001817	20.76%
4/8/1999	1,337.70	1,357.00	1,331.00	1,355.60	(mix of anticipatory and realized)	1.27%	0.27%	0.000101	0.001918	20.42%
4/9/1999	1,355.40	1,362.50	1,344.00	1,358.20	(mix of anticipatory and realized)	0.19%	0.26%	0.000000	0.001918	19.62%
4/12/1999	1,348.20	1,372.50	1,330.00	1,372.00	(mix of anticipatory and realized)	1.01%	0.31%	0.000049	0.001967	19.15%
4/13/1999	1,371.00	1,377.40	1,355.00	1,362.30	(mix of anticipatory and realized)	-0.71%	0.25%	0.000092	0.002059	18.93%
4/14/1999	1,361.00	1,367.90	1,334.50	1,339.30	(mix of anticipatory and realized)	-1.70%	0.13%	0.000337	0.002395	19.77%
4/15/1999	1,339.40	1,345.80	1,315.50	1,332.00	(mix of anticipatory and realized)	-0.55%	0.09%	0.000041	0.002437	19.34%
4/16/1999	1,332.00	1,336.00	1,318.00	1,323.00	(mix of anticipatory and realized)	-0.68%	0.05%	0.000054	0.002490	19.00%
4/19/1999	1,324.80	1,350.50	1,290.50	1,301.80	(mix of anticipatory and realized)	-1.62%	-0.03%	0.000252	0.002742	19.41%
4/20/1999	1,300.50	1,318.00	1,295.50	1,315.00	(mix of anticipatory and realized)	1.01%	0.02%	0.000098	0.002839	19.25%
4/21/1999	1,314.40	1,355.00	1,309.50	1,351.70	(mix of anticipatory and realized)	2.75%	0.14%	0.000680	0.003520	20.92%
4/22/1999	1,353.00	1,369.90	1,349.00	1,369.10	(mix of anticipatory and realized)	1.28%	0.19%	0.000118	0.003638	20.77%
4/23/1999	1,367.50	1,377.20	1,355.50	1,365.00	(mix of anticipatory and realized)	-0.30%	0.17%	0.000022	0.003660	20.38%
4/26/1999	1,363.80	1,372.00	1,360.50	1,371.50	(mix of anticipatory and realized)	0.48%	0.19%	0.000008	0.003668	19.97%
4/27/1999	1,370.00	1,380.10	1,363.50	1,376.50	(mix of anticipatory and realized)	0.36%	0.19%	0.000003	0.003671	19.58%
4/28/1999	1,375.70	1,376.40	1,355.00	1,359.00	(mix of anticipatory and realized)	-1.28%	0.14%	0.000201	0.003872	19.72%
4/29/1999	1,358.40	1,364.50	1,342.00	1,347.50	(mix of anticipatory and realized)	-0.85%	0.10%	0.000091	0.003963	19.57%
4/30/1999	1,348.20	1,359.30	1,319.00	1,336.50	(mix of anticipatory and realized)	-0.82%	0.07%	0.000079	0.004042	19.41%
5/3/1999	1,338.50	1,362.40	1,334.80	1,359.20	(mix of anticipatory and realized)	1.68%	0.12%	0.000243	0.004285	19.64%
5/4/1999	1,359.00	1,361.20	1,335.50	1,343.00	(mix of anticipatory and realized)	-1.20%	0.08%	0.000164	0.004449	19.67%
5/5/1999	1,341.50	1,353.20	1,322.00	1,352.00	(mix of anticipatory and realized)	0.67%	0.10%	0.000032	0.004482	19.42%
5/6/1999	1,351.60	1,354.40	1,327.10	1,342.30	(mix of anticipatory and realized)	-0.72%	0.07%	0.000063	0.004545	19.25%
5/7/1999	1,341.50	1,354.00	1,337.00	1,351.20	(mix of anticipatory and realized)	0.66%	0.09%	0.000032	0.004577	19.03%
5/10/1999	1,350.40	1,358.50	1,338.00	1,347.00	(mix of anticipatory and realized)	-0.31%	0.08%	0.000015	0.004593	18.78%
5/11/1999	1,346.50	1,366.50	1,344.70	1,358.20	(mix of anticipatory and realized)	0.83%	0.10%	0.000053	0.004645	18.61%
5/12/1999	1,358.40	1,373.50	1,329.00	1,369.10	(mix of anticipatory and realized)	0.80%	0.12%	0.000046	0.004691	18.44%
5/13/1999	1,368.90	1,382.00	1,368.00	1,375.00	(mix of anticipatory and realized)	0.43%	0.13%	0.000009	0.004701	18.21%
5/14/1999	1,374.20	1,376.10	1,336.50	1,339.30	(mix of anticipatory and realized)	-2.63%	0.06%	0.000723	0.005423	19.30%
5/17/1999	1,338.20	1,346.00	1,325.10	1,341.00	(mix of anticipatory and realized)	0.13%	0.06%	0.000000	0.005424	19.05%
5/18/1999	1,341.00	1,349.90	1,326.00	1,341.20	(mix of anticipatory and realized)	0.01%	0.06%	0.000000	0.005424	18.87%
5/19/1999	1,339.70	1,350.30	1,333.10	1,349.20	(mix of anticipatory and realized)	0.59%	0.07%	0.000027	0.005451	18.63%
5/20/1999	1,349.70	1,355.80	1,341.50	1,342.50	(mix of anticipatory and realized)	-0.50%	0.06%	0.000031	0.005482	18.46%
5/21/1999	1,341.90	1,344.90	1,329.00	1,334.80	(mix of anticipatory and realized)	-0.58%	0.04%	0.000038	0.005520	18.31%
5/24/1999	1,334.40	1,340.10	1,306.20	1,312.50	(mix of anticipatory and realized)	-1.68%	0.01%	0.000286	0.005806	18.56%
5/25/1999	1,311.70	1,322.00	1,283.00	1,284.50	(mix of anticipatory and realized)	-2.16%	-0.04%	0.000447	0.006253	19.04%
5/26/1999	1,284.20	1,308.50	1,280.80	1,304.50	(mix of anticipatory and realized)	1.55%	-0.01%	0.000241	0.006494	19.20%
5/27/1999	1,304.60	1,308.00	1,279.00	1,286.00	(mix of anticipatory and realized)	-1.43%	-0.04%	0.000193	0.006688	19.27%
5/28/1999	1,286.20	1,306.00	1,284.00	1,297.20	(mix of anticipatory and realized)	0.87%	-0.02%	0.000079	0.006766	19.18%
6/1/1999	1,298.00	1,302.90	1,283.00	1,295.60	(mix of anticipatory and realized)	-0.12%	-0.02%	0.000001	0.006767	18.99%

Futures Data

VOL Status

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Vol Ends (6/30/98)
6/2/1999	1,295.40	1,299.50	1,278.00	1,296.20	(mix of anticipatory and realized)	
6/3/1999	1,296.50	1,306.50	1,295.50	1,305.00	(mix of anticipatory and realized)	
6/4/1999	1,304.60	1,331.50	1,296.60	1,329.70	(mix of anticipatory and realized)	
6/7/1999	1,328.80	1,339.00	1,327.20	1,332.20	(mix of anticipatory and realized)	
6/8/1999	1,332.50	1,335.00	1,314.20	1,321.30	(mix of anticipatory and realized)	
6/9/1999	1,321.20	1,327.50	1,315.50	1,318.80	(mix of anticipatory and realized)	
6/10/1999	1,318.80	1,319.70	1,293.00	1,307.50	(mix of anticipatory and realized)	
6/11/1999	1,307.50	1,314.00	1,287.50	1,296.30	(mix of anticipatory and realized)	
6/14/1999	1,301.60	1,303.00	1,292.50	1,296.30	(mix of anticipatory and realized)	
6/15/1999	1,297.50	1,312.00	1,297.50	1,305.10	(mix of anticipatory and realized)	
6/16/1999	1,318.00	1,333.00	1,316.50	1,329.20	(realized and anticipatory periods end)	
6/17/1999	1,322.00	1,344.50	1,322.00	1,341.60	Futures End VOL Expiration	

Date	Open	High	Low	Settle	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)	Market Price
6/2/1999	1.295%	1.299%	1.278%	1.296%	0.05%	-0.02%	0.000000	0.006768	18.80%	Market Price
6/3/1999	1.296%	1.306%	1.295%	1.305%	0.68%	-0.01%	0.000047	0.006815	18.67%	Market Price
6/4/1999	1.304%	1.331%	1.296%	1.329%	1.88%	0.03%	0.000341	0.007155	18.95%	Market Price
6/7/1999	1.328%	1.339%	1.327%	1.332%	0.19%	0.03%	0.000002	0.007158	18.77%	Market Price
6/8/1999	1.332%	1.335%	1.314%	1.321%	-0.82%	0.02%	0.000070	0.007228	18.69%	Market Price
6/9/1999	1.321%	1.327%	1.315%	1.318%	-0.19%	0.01%	0.000004	0.007232	18.53%	Market Price
6/10/1999	1.318%	1.319%	1.293%	1.307%	-0.86%	0.00%	0.000074	0.007306	18.45%	Market Price
6/11/1999	1.307%	1.314%	1.287%	1.296%	-0.86%	-0.02%	0.000071	0.007377	18.38%	Market Price
6/14/1999	1.301%	1.303%	1.292%	1.296%	0.00%	-0.02%	0.000000	0.007377	18.22%	Market Price
6/15/1999	1.297%	1.312%	1.297%	1.305%	0.68%	-0.01%	0.000047	0.007423	18.12%	Market Price
6/16/1999	1.318%	1.333%	1.316%	1.329%	1.83%	0.02%	0.000326	0.007749	18.36%	Market Price
6/17/1999	1.322%	1,344.50	1,322.00	1,341.60	0.93%	0.04%	0.000079	0.007828	18.30%	Market Price